

Call for papers
Conference on *Extreme events in finance*
Royaumont Abbey – France – December 15-17, 2014



Presentation

The conference *Extreme events in Finance* will address the following topics: extreme value theory (probability and statistical estimation), applications in finance and insurance, modeling the distribution of asset price tail events (univariate and multivariate cases), modeling of volatility in financial markets, high-frequency trading and market crashes, risk management and portfolio management under extreme conditions.

The conference is open to both academics and practitioners (quants, risk managers, asset managers, etc.).

More on the conference website: extreme-events-in-finance.essec.edu



The conference is organized by [ESSEC Business School](http://www.essec.edu) and benefited from the financial support by [Labex MME-DII](http://www.labex-mme-dii.fr) and [La Française](http://www.lafrancaise.fr).

Venue

The conference will take place at [Royaumont Abbey](http://www.royaumontabbey.com) – a peaceful place to discuss extreme events - situated approximately 35 km north of Paris (not so far from Roissy Charles de Gaulle airport).

Organization

Conference chair: François Longin (ESSEC Business School). E-mail: longin@essec.edu

Scientific committee: Geoffrey Booth (Michigan University - USA), John-Paul Broussard (Rutgers University – USA), Hélyette Geman (University of London, UK & Johns Hopkins University, USA), Ivette Gomes (Universidade de Lisboa – Portugal) and Marie Kratz (ESSEC Business School & CREAR, France).

Event manager: Pauline Delécaut (ESSEC Business School). E-mail: delecaut@essec.edu

Submission process

Papers (in PDF format) must be sent by e-mail to longin@essec.edu by September 30, 2014. Authors will be notified by October 15, 2014. Proposals for special, panels and poster sessions are encouraged.

Partners

